ELSEVIER

Journal of Econometrics 94 (2000) 319

JOURNAL OF Econometrics

www.elsevier.nl/locate/econbase

Author index to volume 94

Aït-Sahalia, Y., Lo, A.W., Nonparametric risk management and implied risk aversion 9
Bakshi, G., Cao, C., Chen, Z., Pricing and hedging long-term options 277
Bates, D.S., Post-'87 crash fears in the S&P 500 futures option market 181
Bollen, N.P.B., Gray, S.F., Whaley, R.E., Regime switching in foreign exchange rates: Evidence from currency option prices 239
Broadie, M., Detemple, J., Ghysels, E., Torrés, O., American options with stochastic dividends and volatility: A nonparametric investigation 53
Cao, C., *see* Bakshi, G. 277
Chen, Z., *see* Bakshi, G. 277
Clement, E., Gourieroux, C., Monfort, A., Econometric specification of the risk neutral valuation model 117
Detemple, J., *see* Broadie, M. 53
Garcia, R., Ghysels, E., Renault, E., Guest editorial: Econometric methods for derivative securities and risk management 1
Garcia, R., Gençay, R., Pricing and hedging derivative securities with neural networks and a homogeneity hint 93
Gençay, R., *see* Garcia, R. 93
Ghysels, E., *see* Garcia, R. 1
Ghysels, E., *see* Broadie, M. 53
Gourieroux, C., *see* Clement, E. 117
Gray, S.F., *see* Bollen, N.P.B. 239
Jacquier, E., Jarrow, R., Bayesian analysis of contingent claim model error 145
Jarrow, R., *see* Jacquier, E. 145
Lo, A.W., *see* Aït-Sahalia, Y. 9
Monfort, A., *see* Clement, E. 117
Renault, E., *see* Garcia, R. 1
Torrés, O., *see* Broadie, M. 53
Whaley, R.E., *see* Bollen, N.P.B. 239

0304-4076/00/$ - see front matter © 2000 Elsevier Science S.A. All rights reserved.

ANNALS OF ECONOMETRICS

ECONOMETRIC METHODS FOR DERIVATIVE SECURITIES AND RISK MANAGEMENT

edited by
René Garcia, Eric Renault and Eric Ghysels

Contents

R. Garcia, E. Ghysels and E. Renault, Guest editorial: Econometric methods for derivative securities and risk management 1

Y. Aït-Sahalia and A.W. Lo, Nonparametric risk management and implied risk aversion 9

M. Broadie, J. Detemple, E. Ghysels and O. Torrés, American options with stochastic dividends and volatility: A nonparametric investigation 53

R. Garcia and R. Gençay, Pricing and hedging derivative securities with neural networks and a homogeneity hint 93

E. Clement, C. Gourieroux and A. Monfort, Econometric specification of the risk neutral valuation model 117

E. Jacquier and R. Jarrow, Bayesian analysis of contingent claim model error 145

D.S. Bates, Post-'87 crash fears in the S&P 500 futures option market 181

N.P.B. Bollen, S.F. Gray and R.E. Whaley, Regime switching in foreign exchange rates: Evidence from currency option prices 239

G. Bakshi, C. Cao and Z. Chen, Pricing and hedging long-term options 277

Author index to volume 94 319